

基于随机微分的相位噪声统计特性

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摘要 根据随机微分与噪声信号处理的内在联系,对相位噪声信号进行了系统的分析。建立了相位噪声通过滤波器后所满足的福克尔-普朗克方程,利用群移傅里叶变换(MGFT)给出了方程的解,得到了相位噪声幅度和相位的联合概率密度函数。

关键词 信号处理;随机微分;福克尔-普朗克方程;群移傅里叶变换;相位噪声

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Statistical Properties of Phase Noise Based on Stochastic Differential

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Abstract According to the intrinsic relations between the stochastic differential and the phase noise signal processing, the phase noise is systematically analyzed. The Fokker-Planck equation of phase noise is presented. The solution is given by using the Motion-Group Fourier transform equation. The joint probability density function of phase noise in the filter is given.

Key words signal processing; stochastic differential; Fokker-Planck equation; motion-group Fourier transform; phase noise

OCIS codes 070.6020; 060.2370; 120.0120

1 引言

国外对于相位噪声的研究资料较多^[1~10],分别从不同的应用角度提出了很多工程模型。而国内对于相位噪声随时间变化的统计特性研究资料较少^[11~14],只包括分析相位噪声幅度、相位联合概率密度函数含时解等问题。分析振荡器中相位噪声影响的文献较多,原因在于与振荡器相位噪声相对应的是振幅噪声,但由于大多数电子设备对信号的相位非常敏感,而振幅噪声,由于振荡器的自限幅效应而大为减小,使得相位噪声相对于振幅噪声要大得多。带有相位噪声的信号无论是作为发射激励信

号,还是接收机的本振信号,在解调过程中都会和信号一样出现在接收端,从而引起信噪比下降,误码率增加,因此对振荡器的相位噪声进行研究具有重要意义。本文利用随机微分方法对相位噪声的统计特性进行了详细研究。

2 群移傅里叶变换简介

欧几里得运动群^[15] $S_E(N)$ 是具有特殊正交群 $S_O(N)$ 的 R^N ,定义为 $g = (a, A) \in S_E(N)$,式中 $A \in S_O(N)$, $a \in R^N$ 。对于任意 $g = (a, A)$ 和 $h = (r, R)$ 群规则定义为 $g \circ h = (a + Ar, AR)$ 和 $g^{-1} =$

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$(-\mathbf{A}^T \mathbf{a}, \mathbf{A}^T)$, 式中 \circ 表示群论运算符, 为了方便表达通常记为 $\mathbf{g} = \begin{pmatrix} \mathbf{A} & \mathbf{a} \\ 0^T & 1 \end{pmatrix}$ 。比如 $\mathbf{S}_E(2)$ 中的每一个元素在极坐标下可以记为

$$\mathbf{g}(r, \theta, \phi) = \begin{bmatrix} \cos \phi & -\sin \phi & r \cos \theta \\ \sin \phi & \cos \phi & r \sin \theta \\ 0 & 0 & 1 \end{bmatrix}, \quad (1)$$

式中 $0 \leq \phi, \theta \leq 2\pi$ 和 $0 \leq r \leq \infty$, $d[\mathbf{g}(r, \theta, \phi)] = \frac{r}{4\pi^2} dr d\theta d\phi$ 。

运动函数^[16] $f(\mathbf{g})$ 定义为

$$\begin{aligned} \tilde{X}_i^R f &= \frac{d}{dt} f[\mathbf{g} \circ \exp(t\tilde{X}_i)] |_{t=0}, \\ \tilde{X}_i^L f &= \frac{d}{dt} f[\exp(-t\tilde{X}_i) \circ \mathbf{g}] |_{t=0}. \end{aligned} \quad (2)$$

对于 $\mathbf{S}_E(2)$ 有

$$\begin{aligned} \tilde{X}_1 &= \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \tilde{X}_2 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \\ \tilde{X}_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}. \end{aligned} \quad (3)$$

一般在极坐标情况下微分算子 \tilde{X}_i^R 可表示为

$$\begin{aligned} \tilde{X}_1^R &= \frac{\partial}{\partial \phi}, \\ \tilde{X}_2^R &= \cos(\phi - \theta) \frac{\partial}{\partial r} + \frac{\sin(\phi - \theta)}{r} \frac{\partial}{\partial \theta}, \\ \tilde{X}_3^R &= -\sin(\phi - \theta) \frac{\partial}{\partial r} + \frac{\cos(\phi - \theta)}{r} \frac{\partial}{\partial \theta}, \\ \tilde{X}_1^L &= -\frac{\partial}{\partial \phi} - \frac{\partial}{\partial \theta}, \\ \tilde{X}_2^L &= -\cos \theta \frac{\partial}{\partial r} + \frac{\sin \theta}{r} \frac{\partial}{\partial \theta}, \\ \tilde{X}_3^L &= -\sin \theta \frac{\partial}{\partial r} - \frac{\cos \theta}{r} \frac{\partial}{\partial \theta}. \end{aligned} \quad (4)$$

在笛卡尔坐标系下, 则表示为

$$\begin{aligned} \tilde{X}_1^R &= \frac{\partial}{\partial \phi}, \\ \tilde{X}_2^R &= \cos \phi \frac{\partial}{\partial x} + \sin \phi \frac{\partial}{\partial y}, \\ \tilde{X}_3^R &= -\sin \phi \frac{\partial}{\partial x} + \cos \phi \frac{\partial}{\partial y}, \\ \tilde{X}_1^L &= -\frac{\partial}{\partial \phi} + y \frac{\partial}{\partial x} - x \frac{\partial}{\partial y}, \\ \tilde{X}_2^L &= -\frac{\partial}{\partial x}, \\ \tilde{X}_3^L &= -\frac{\partial}{\partial y}. \end{aligned} \quad (5)$$

运动函数 $f(\mathbf{g})$ 的傅里叶变换定义为 $F(f) = \hat{f}(p) = \int_G f(\mathbf{g}) U(\mathbf{g}^{-1}, p) d\mathbf{g}$, 相应的逆傅里叶变换

$$(\text{IFT}) f(\mathbf{g}) = \mathcal{F}^{-1}(f) = \int_G f_{\text{trace}}[\hat{f}(p) U(\mathbf{g}, p)] dv(p),$$

f_{trace} 表示求特征值。对于 $\mathbf{S}_E(2)$ 有

$$u_{nm}[\mathbf{g}(r, \theta, \phi), p] = j^{n-m} \exp\{-j[n\phi + (m-n)\theta]\} J_{n-m}(pr), \quad (6)$$

式中 $J_k(x)$ 是 k 阶贝塞尔函数, 则 IFT 可以记为

$$f(\mathbf{g}) = \sum_{m, n \in Z_0} \int \hat{f}_{nm} u_{nm}(\mathbf{g}, p) p dp. \quad (7)$$

根据群移傅里叶变换(MGFT)和微分算子 $\tilde{X}_i^R, \tilde{X}_i^L$ 可知,

$$\begin{aligned} F[\tilde{X}_i^R f] &= \eta(\mathbf{X}_i, p) \hat{f}(p), \\ F[\tilde{X}_i^L f] &= -\hat{f}(p) \eta(\mathbf{X}_i, p), \end{aligned} \quad (8)$$

式中 $\eta(\mathbf{X}_i, p) = \frac{d}{dt} \{U[\exp(t\tilde{X}_i), p]\} |_{t=0}$ 。对于 $\mathbf{S}_E(2)$, $u_{nm}[\exp(t\tilde{X}_1), p] = \exp(-jnt) \delta_{m,n}$, 因此

$$\eta_{nm}(\tilde{X}_1, p) = -jn \delta_{m,n}, \quad (9)$$

$u_{nm}[\exp(t\tilde{X}_2), p] = j^{n-m} J_{n-m}(pt)$ 且 $\frac{d}{dx} J_m(x) = \frac{1}{2} [J_{m-1}(x) - J_{m+1}(x)]$, 则

$$\eta_{nm}(\tilde{X}_2, p) = \frac{j p}{2} (\delta_{m, n+1} + \delta_{m, n-1}), \quad (10)$$

$u_{nm}[\exp(t\tilde{X}_3), p] = (-1)^{n-m} J_{n-m}(pt)$, 因此

$$\eta_{nm}(\tilde{X}_3, p) = \frac{p}{2} (\delta_{m, n+1} - \delta_{m, n-1}). \quad (11)$$

3 相位噪声对滤波器的影响

设相位噪声 $s(t) = U_j \exp\{j[2\pi f_j t + 2\pi K_{FM} \int_0^t u(s) ds]\} = U_j \exp[j\phi(t)]$, 滤波器的冲激响应函数为 $h(t)$, 则输出信号为

$$z(t) = h(t) * s(t) = \int_0^t h(\tau) U_j \exp\{j[\phi(t) - \phi(\tau)]\} d\tau, \quad (12)$$

令 $\phi_{\Delta t} = \phi(t + \Delta t) - \phi(t)$, 则

$$\begin{aligned} z(t + \Delta t) &= \int_0^{t+\Delta t} h(\tau) U_j \exp\{j[\phi(t + \Delta t) - \phi(\tau)]\} d\tau \\ &= \int_0^t h(\tau) U_j \exp\{j[\phi(t) - \phi(\tau)]\} \times \\ &\quad \exp(j\phi_{\Delta t}) d\tau + \int_t^{t+\Delta t} h(\tau) U_j \exp\{j[\phi(t + \Delta t) - \phi(\tau)]\} d\tau \end{aligned}$$

$$\begin{aligned} \phi(\tau)]\} d\tau &= \exp(j\phi_{\Delta t}) \int_0^t h(\tau) U_j \exp\{j[\phi(t) - \\ \phi(\tau)]\} d\tau + \int_t^{t+\Delta t} h(\tau) U_j \exp\{j[\phi(t + \Delta t) - \\ \phi(\tau)]\} d\tau &= z(t) \exp(j\phi_{\Delta t}) + \int_t^{t+\Delta t} h(\tau) U_j \times \\ \exp\{j[\phi(t + \Delta t) - \phi(\tau)]\} d\tau. \end{aligned} \quad (13)$$

当 $t \leq \tau \leq t + \Delta t$ 时, $\phi(t + \Delta t) - \phi(\tau) \sim N[2\pi f_j(t + \Delta t - \tau), 4\pi^2 K_{\text{FM}}^2 \sigma_n^2(t + \Delta t - \tau)]$ (服从正态分布), 因此 $\phi(t + \Delta t) - \phi(\tau) = o(2\pi f_j \Delta t + 2\pi K_{\text{FM}} \sigma_n \sqrt{\Delta t})$, $o(\cdot)$ 表示高阶小量. 对于(13)式中, 有

$$\begin{aligned} \int_t^{t+\Delta t} h(\tau) U_j \exp\{j[\phi(t + \Delta t) - \phi(\tau)]\} d\tau &= \\ \int_t^{t+\Delta t} h(\tau) U_j \exp[jo(2\pi f_j \Delta t + 2\pi K_{\text{FM}} \sigma_n \sqrt{\Delta t})] d\tau &= \\ U_j h(t) \exp[jo(2\pi f_j \Delta t + 2\pi K_{\text{FM}} \sigma_n \sqrt{\Delta t})] \Delta t &= \\ U_j h(t) [1 + jo(2\pi f_j \Delta t + 2\pi K_{\text{FM}} \sigma_n \sqrt{\Delta t})] \Delta t &= \\ U_j h(t) [\Delta t + o(\Delta t)]. \end{aligned} \quad (14)$$

将(14)式代入(13)式得到

$$z(t + \Delta t) = z(t) \exp(j\phi_{\Delta t}) + U_j h(t) [\Delta t + o(\Delta t)], \quad (15)$$

因此

$$\dot{z}(t) = U_j h(t) + z(t) \lim_{\Delta t \rightarrow 0} \frac{\exp(j\phi_{\Delta t}) - 1}{\Delta t}. \quad (16)$$

则

$$\begin{aligned} dz(t) &= U_j h(t) dt + jz(t) [2\pi f_j dt + \\ &2\pi K_{\text{FM}} \sigma_n dW(t)] = [U_j h(t) + \\ &j2\pi f_j z(t)] dt + j2\pi K_{\text{FM}} \sigma_n z(t) dW(t). \end{aligned} \quad (17)$$

式中 $dW(t)$ 为单位能量的白噪声. 令 $z(t) = r(t) \exp[j\theta(t)]$, 将(17)式转化成极坐标形式为

$$\begin{aligned} dr(t) \exp[j\theta(t)] &= \\ \{U_j h(t) + j2\pi f_j r(t) \exp[j\theta(t)]\} dt + \\ j2\pi K_{\text{FM}} \sigma_n r(t) \exp[j\theta(t)] dW(t). \end{aligned} \quad (18)$$

(18)式左端:

$$\begin{aligned} \exp[j\theta(t)] dr(t) + jr(t) \exp[j\theta(t)] d\theta(t) &= \\ [\cos \theta(t) dr(t) - r(t) \sin \theta(t) d\theta(t)] + \\ j[\sin \theta(t) dr(t) + r(t) \cos \theta(t) d\theta(t)]. \end{aligned} \quad (19)$$

右端:

$$\begin{aligned} \{U_j h(t) + j2\pi f_j r(t) \exp[j\theta(t)]\} dt + \\ j2\pi K_{\text{FM}} \sigma_n r(t) \exp[j\theta(t)] dW(t) = \\ [U_j h(t) dt - 2\pi f_j r(t) \sin \theta(t) dt - \end{aligned}$$

$$\begin{aligned} 2\pi K_{\text{FM}} \sigma_n r(t) \sin \theta(t) dW(t)] + \\ j[2\pi f_j r(t) \cos \theta(t) dt + \\ 2\pi K_{\text{FM}} \sigma_n r(t) \cos \theta(t) dW(t)]. \end{aligned} \quad (20)$$

联立(18)~(20)式解得

$$\begin{aligned} \begin{bmatrix} dr(t) \\ d\theta(t) \end{bmatrix} &= \begin{bmatrix} U_j h(t) \cos \theta(t) \\ 2\pi f_j - \frac{U_j h(t) \sin \theta(t)}{r(t)} \end{bmatrix} dt + \\ \begin{bmatrix} 0 \\ 2\pi K_{\text{FM}} \sigma_n \end{bmatrix} dW(t). \end{aligned} \quad (21)$$

$$\text{令 } \mathbf{a} = \begin{bmatrix} U_j h(t) \cos \theta(t) \\ 2\pi f_j - \frac{U_j h(t) \sin \theta(t)}{r(t)} \end{bmatrix} \text{ 及 } \mathbf{H} =$$

$\begin{bmatrix} 0 \\ 2\pi K_{\text{FM}} \sigma_n \end{bmatrix}$, $r(t)$, $\theta(t)$ 两者的联合概率密度函数 $p(r, \theta; t)$ 所满足的福克尔-普朗克方程为

$$\begin{aligned} \frac{\partial p}{\partial t} &= - \sum_{i=1}^2 \frac{\partial}{\partial x_i} [a_i p(x, t)] + \frac{1}{2} \sum_{i,j=1}^2 \frac{\partial^2}{\partial x_i \partial x_j} \times \\ &[(\mathbf{H}\mathbf{H}^T)_{ij} p(x, t)] = -U_j h(t) \cos \theta(t) \frac{\partial p}{\partial r} - \\ &\left[2\pi f_j - \frac{U_j h(t) \sin \theta(t)}{r(t)}\right] \frac{\partial p}{\partial \theta} + \frac{(2\pi K_{\text{FM}} \sigma_n)^2}{2} \frac{\partial^2 p}{\partial \theta^2}. \end{aligned} \quad (22)$$

利用 MGFT 中的微分算子, 可以将(22)式写成

$$\begin{aligned} \frac{\partial p}{\partial t} &= [U_j h(t) \tilde{X}_1^L + 2\pi f_j (\tilde{X}_1^R + \tilde{X}_1^L) + \\ &\frac{(2\pi K_{\text{FM}} \sigma_n)^2}{2} (\tilde{X}_1^R + \tilde{X}_1^L)^2] p. \end{aligned} \quad (23)$$

对(23)式进行 MGFT 可以得到

$$\begin{aligned} \frac{d\hat{p}}{dt} &= -U_j h(t) \hat{p} \eta(\tilde{\mathbf{X}}_2, p) + 2\pi f_j \eta(\tilde{\mathbf{X}}_1, p) \hat{p} - \\ &2\pi f_j \hat{p} \eta(\tilde{\mathbf{X}}_1, p) + \frac{(2\pi K_{\text{FM}} \sigma_n)^2}{2} [\eta(\tilde{\mathbf{X}}_1, p)]^2 \hat{p} + \\ &\frac{(2\pi K_{\text{FM}} \sigma_n)^2}{2} \hat{p} [\eta(\tilde{\mathbf{X}}_1, p)]^2 - \\ &(2\pi K_{\text{FM}} \sigma_n)^2 \eta(\tilde{\mathbf{X}}_1, p) \hat{p} \eta(\tilde{\mathbf{X}}_1, p). \end{aligned} \quad (24)$$

只要解出(24)式然后利用(7)式就可以得到 $z(t)$ 的概率密度函数 $p(r, \theta, \phi; t)$, 如果该方程为线性常系数齐次微分方程组就利用矩阵指数法求解, 若为线性时变齐次微分方程组就利用龙格-库塔法进行数值求解. 要得到联合概率密度函数 $p(r, \theta; t)$, 只需对 ϕ 进行积分即

$$\begin{aligned} p(r, \theta; t) &= \frac{1}{2\pi} \int_0^{2\pi} p(r, \theta, \phi; t) d\phi = \\ &\sum_{n \in \mathbb{Z}} j^{-n} \exp(-jn\theta) \int_0^{2\pi} \hat{p}_{0,n}(p) J_{-n}(pr) p dp. \end{aligned} \quad (25)$$

4 实验与结果分析

令滤波器的冲激响应函数为

$$h(t) = \begin{cases} 1, & 0 \leq t \leq 1 \\ 0, & \text{else} \end{cases} \quad (26)$$

令 $D = (2\pi K_{FM}\sigma_n)^2$, 当 $D = 1$ 时根据(25)、(26)式得到相位噪声通过该滤波器后联合概率密度函数如图 1 所示。

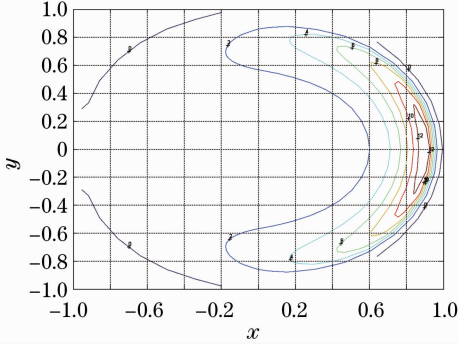


图 1 $D=1$ 时联合概率密度函数曲线

Fig. 1 Curves of joint probability density function at $D=1$

当 $D=2$ 时相位噪声通过该滤波器后的联合概率密度函数如图 2 所示。

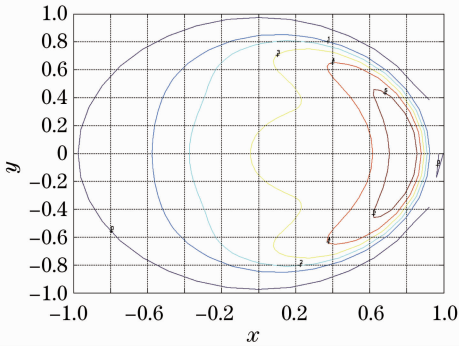


图 2 $D=2$ 时联合概率密度函数曲线

Fig. 2 Curves of joint probability density function at $D=2$

当 $D=4$ 时相位噪声通过该滤波器后的联合概率密度函数如图 3 所示。

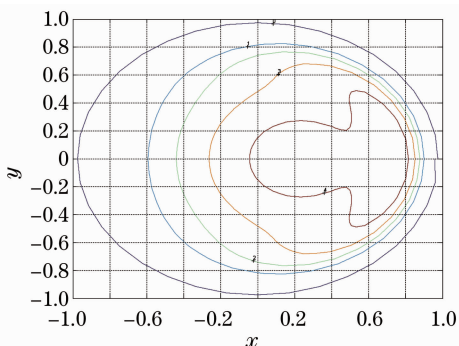


图 3 $D=4$ 时联合概率密度函数曲线

Fig. 3 Curves of joint probability density function at $D=4$

通过上述多组实验可以看出相位噪声通过滤波器后联合概率密度函数随噪声能量 D 的变化规律。

5 结 论

建立了相位噪声通过滤波器后其幅度和相位的联合概率密度函数所满足的福克尔-普朗克方程, 并利用 MGFT 的方法将此偏微分方程化成了齐次线性微分方程组, 最后得到了相位噪声通过雷达中频滤波器后幅度和相位的联合概率密度函数。下一步还需要深入研究相位噪声通过滤波器时变冲激函数后的统计特性。

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